Latent Variable Example

This example shows the relationship between the X loadings from the SIMPLS algorithm and the latent variables.

The concentration matrix $C_{\rm train}$ contains the percent by weight of each of 20 solutions in the training data. The columns correspond to benzene, polystyrene, and gasoline. In this example, you will compute the latent variables for each of the constituents individually by using one column of $C_{\rm train}$ at a time. Computing partial least squares (PLS) on one constituent at a time is called PLS1. Computing PLS on more than one constituent at a time is called PLS2.

	benzene p	oolystyrene	gasoline	
	0	0	100.0000	1
$C_{\text{train}} =$	5.1309	0	94.8691	2
	10.0660	0	89.9300	3
	20.1799	0	79.8201	4
	40.0120	0	59.9878	5
	59.9972	0	40.0028	6
	79.8412	0	20.1588	7
	89.8273	0	10.1727	8
	100.0000	0	0	9
	90.0264	9.9736	0	10
	80.1375	19.8625	0	11
	64.9950	35.0005	0	12
	21.0228	45.9197	33.0575	13
	49.9507	5.0599	44.9895	14
	40.0182	20.0385	39.9433	15
	40.0154	10.0036	49.9810	16
	30.0059	10.0282	59.9659	17
	40.0340	39.9670	19.9990	18
	49.9393	3.3748	46.6859	19
	46.6501	13.4658	39.8840	20

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Load the napalm data set.

```
clearvars
load pnnl_napalm_data
```

n is the number of constituents.

```
n = size(C_train,2)
```

n = 3

PLS1 Without Mean Centering

Compute the X loadings using the SIMPLS algorithm without mean centering the data. Computing partial least squares (PLS) on one constituent at a time is called PLS1.

Set the number of latent variables.

```
nLatentVariables = 10;
```

Set up for plotting.

```
clf
color = pnnl_colorOrder(n);
```

For each of the constituents in the columns of C_{train} , compute the latent variables without mean-centered data using the SIMPLS algorithm. We're plotting in reverse order so benzene is the top plot.

```
for k = n:-1:1
   X = A_train;
   Y = C_train(:,k);
   [X_loadings, Y_loadings, X_scores, Y_scores, Weights] = pnnl_simpls(X, Y, nLatentV)
```

The latent variables (LV) are the rectified and normalized X loadings from the SIMPLS algorithm. The X loadings are column-oriented, so transpose them so the latent variables will be row-oriented.

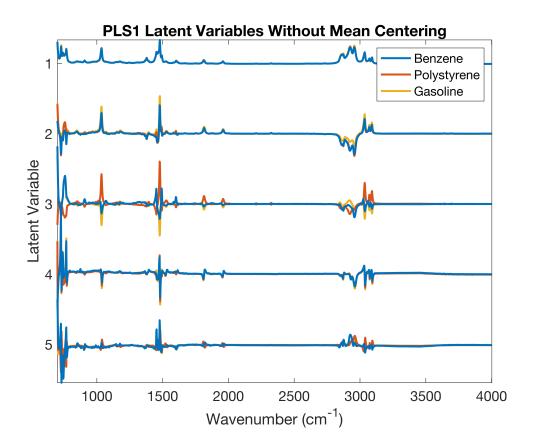
```
LV = pnnl_normalize_rows(pnnl_rectify_rows(X_loadings'));
```

Plot the first five latent variables.

```
h{k} = pnnl_strip_plot(Wavenumbers,LV(1:5,:),'PLS1 Latent Variables Without Mean C
hold on
end
```

Turn on the legend for each constituent.

```
legend([h{1}(1) h{2}(1) h{3}(1)])
```



PLS1 With Mean Centering

Compute the X loadings using the SIMPLS algorithm with mean centering the data. Computing partial least squares (PLS) on one constituent at a time is called PLS1.

Set the number of latent variables.

```
nLatentVariables = 10;
```

Set up for plotting.

```
clf
color = pnnl_colorOrder(n);
```

For each of the constituents in the columns of C_{train} , compute the latent variables without mean-centered data using the SIMPLS algorithm. We're plotting in reverse order so benzene is the top plot.

```
for k = n:-1:1
    X = A_train;
    Y = C_train(:,k);
```

Mean-center the data.

```
X0 = X - mean(X,1);

Y0 = Y - mean(Y,1);
```

Compute the loadings using the SIMPLS algorithm.

```
[X_loadings, Y_loadings, X_scores, Y_scores, Weights] = pnnl_simpls(X0, Y0, nLaten
```

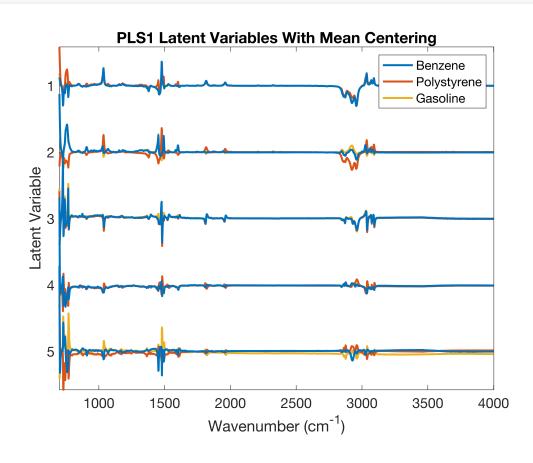
The latent variables (LV) are the rectified and normalized X loadings from the SIMPLS algorithm. The X loadings are column-oriented, so transpose them so the latent variables will be row-oriented.

```
LV = pnnl_normalize_rows(pnnl_rectify_rows(X_loadings'));
```

Plot the first five latent variables.

```
h{k} = pnnl_strip_plot(Wavenumbers,LV(1:5,:),'PLS1 Latent Variables With Mean Cent
hold on
end
```

Turn on the legend for each constituent.



PLS2 Without Mean Centering

Compute the X loadings using the SIMPLS algorithm without mean centering the data. Computing partial least squares (PLS) on more than one constituent at a time is called PLS2.

Set the number of latent variables.

```
nLatentVariables = 10;
```

For all of the constituents in the columns of C_{train} , compute the latent variables without mean-centered data using the SIMPLS algorithm.

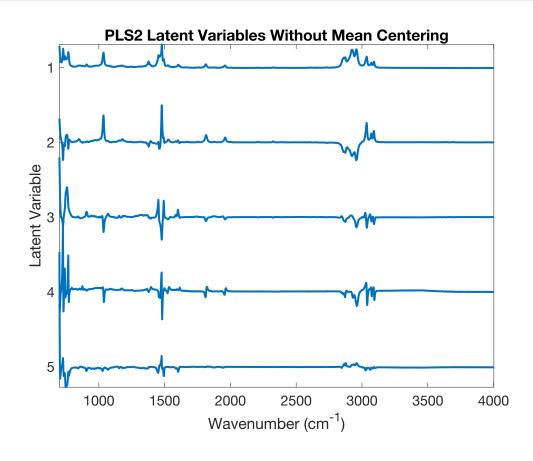
```
X = A_train;
Y = C_train;
[X_loadings, Y_loadings, X_scores, Y_scores, Weights] = pnnl_simpls(X, Y, nLatentVaria)
```

The latent variables (LV) are the rectified and normalized X loadings from the SIMPLS algorithm. The X loadings are column-oriented, so transpose them so the latent variables will be row-oriented.

```
LV = pnnl_normalize_rows(pnnl_rectify_rows(X_loadings'));
```

Plot the first five latent variables.

```
clf
pnnl_strip_plot(Wavenumbers,LV(1:5,:),'PLS2 Latent Variables Without Mean Centering',W
```



PLS2 With Mean Centering

Compute the X loadings using the SIMPLS algorithm without mean centering the data. Computing partial least squares (PLS) on more than one constituent at a time is called PLS2.

Set the number of latent variables.

```
nLatentVariables = 10;
```

For all of the constituents in the columns of C_{train} , compute the latent variables without mean-centered data using the SIMPLS algorithm.

```
X = A_train;
Y = C_train;
```

Mean-center the data.

```
X0 = X - mean(X,1);

Y0 = Y - mean(Y,1);
```

Compute the loadings using the SIMPLS algorithm.

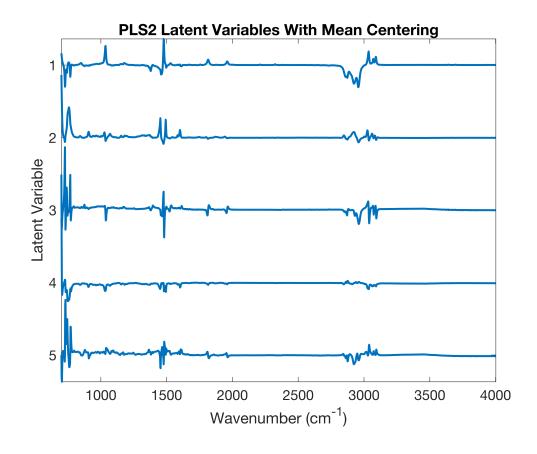
```
[X_loadings, Y_loadings, X_scores, Y_scores, Weights] = pnnl_simpls(X0, Y0, nLatentVar
```

The latent variables (LV) are the rectified and normalized X loadings from the SIMPLS algorithm. The X loadings are column-oriented, so transpose them so the latent variables will be row-oriented.

```
LV = pnnl_normalize_rows(pnnl_rectify_rows(X_loadings'));
```

Plot the first five latent variables.

```
clf
pnnl_strip_plot(Wavenumbers,LV(1:5,:),'PLS2 Latent Variables With Mean Centering', Wave
```



Suppress warning messages.

%#ok<*ASGLU>

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